

Claims

Claims 1-22 are pending. Claim 1 has been amended.

1. (Currently amended) A computer-executable method of processing financial instrument information substantially in real time, the method including the steps of:
 - (a) receiving incoming stochastic data records from any of a plurality of disparate systems relating to a financial instrument;
 - (b) converting the incoming stochastic data records into a common data format substantially in real time;
 - (c) consolidating the converted stochastic data records by storing the data records on a consolidated database in conformance with a predefined industry standard;
 - (d) receiving data inquiries requesting information from the consolidated database; and
 - (e) in response to the received data inquiry, providing real time access to the requested information from the consolidated database.
2. (Previously Presented) The method of claim 1 wherein step (b) further includes the step of recalling an input dependent business rule and converting data in accordance with one or more business rules.
3. (Previously Presented) The method of claim 2 wherein step (b) further includes the step of using one or more conversion matrices to convert the incoming data records into a common data format.
4. (Previously Presented) The method of claim 1 wherein step (e) further includes the step of responding to a received data inquiry by providing reports on a regular, scheduled, recurring, or periodic basis.
5. (Previously Presented) The method of claim 1 wherein step (d) further includes the step of specifying a financial transaction.
6. (Previously Presented) The method of claim 5 wherein step (e) further includes the step of responding to a received data inquiry by subsequently providing a report substantially in real time upon receipt of any incoming stochastic data record relating to the financial transaction

specified by the received data inquiry.

7. (Previously Presented) The method of claim 1 wherein, on an ongoing basis, incoming stochastic data records are received regarding at least one of financial transaction position changes, financial transaction lots and cash balances, and cost bases for each of a plurality of transaction positions and lots.

8. (Previously Presented) The method of claim 7 wherein step (b) further includes the step of determining one or more cost bases for each position and lot in a financial transaction in both trading currency as well as multiple base currency equivalents.

9. (Previously Presented) The method of claim 7 wherein step (b) further includes the step of calculating currency and market gain/loss.

10. (Previously Presented) The method of claim 7 wherein step (b) further includes the step of aggregating payables and receivables.

11. (Previously Presented) The method of claim 7 wherein step (b) further includes the step of performing amortization and accretion.

12. (Previously Presented) The method of claim 7 wherein step (b) includes the step of performing income accrual calculations.

13. (Previously Presented) The method of claim 7 wherein step (b) further includes the step of maintaining position, cash, and valuation histories.

14. (Previously Presented) The method of claim 7 wherein step (b) further includes the step of maintaining buying power and margin maintenance amounts for any of customers, funds, products, traders, investment managers, and financial transaction counterparties.

15. (Previously Presented) The method of claim 7 wherein step (c) is performed by updating a consolidated database that is structured according to a relational database model that relates information pertaining to settled and forecast financial transactions, financial instruments, customers, counterparties, employees, organizational units, and financial institutions.

16. (Previously Presented) The method of claim 15 further including the step of providing a library of business objects for facilitating access to the consolidated database according to any of a plurality of subjects including accounts, customers, positions, stocks, bonds, derivatives, financial transactions, and counterparties to a specified financial transaction, irrespective of the manner in which information is physically arranged on the consolidated database.

17. (Previously Presented) The method of claim 16 wherein the consolidated database further includes a time series index and a search index.

18. (Previously Presented) The method of claim 1 further including the step of proactively alerting a user substantially in real time upon the existence of a forecast or settled transaction, market change, or customer-counterparty change that breaches a predetermined financial threshold specified by the user.

19. (Previously Presented) The method of claim 2 further including the step of storing one or more business rules into the consolidated database.

20. (Previously Presented) The method of claim 19 further including the step of providing a mechanism by which a user may modify a stored business rule in the consolidated database.

21. (Previously Presented) The method of claim 2 wherein each business rule designates specific information that is to be derived from an incoming financial transaction, market data record, and/or customer/counterparty update record.

22. (Previously Presented) The method of claim 1 wherein the steps of receiving incoming stochastic data, converting the incoming stochastic data, and combining the converted data are performed so as to provide a continuous, real-time integration of customer, market, and financial services firm information.